



Interest Rates Daily MTM Report

Daily summary for: 28/07/2010

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future			7.57500	7.66700		4.00	0.00	0	3,768
R157	On	04/11/2010	Bond Future			7.62700	7.72600		4.50	0.00	0	4,155
R157	On	03/02/2011	Bond Future			7.65800	7.76300		4.25	0.00	0	0
Total R157 Future										0.00	0	7,923
R157	On	05/08/2010	Bond Future	8.75	Call		5,032.00000	5,472,000	4.32	0.00	0	0
R157	On	05/08/2010	Bond Future	8.75	Put		0.00000	0,000	4.32	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Call		3,894.00000	4,334,000	4.16	0.00	0	0
R157	On	05/08/2010	Bond Future	8.50	Put		0.00000	0,000	4.16	0.00	0	2,500
R157	On	05/08/2010	Bond Future	9.00	Call		6,156.00000	6,596,000	4.65	0.00	0	0
R157	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.65	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Put		0.00000	0,000	4.00	0.00	0	0
R157	On	05/08/2010	Bond Future	8.25	Call		2,742.00000	3,182,000	4.00	0.00	0	500
R157	On	05/08/2010	Bond Future	7.50	Put		854.00000	497,000	3.65	0.00	0	0
R157	On	05/08/2010	Bond Future	7.50	Call		54.00000	137,000	3.65	0.00	0	500
R157	On	04/11/2010	Bond Future	8.50	Call		3,641.00000	4,040,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.50	Put		188.00000	136,000	4.67	0.00	0	0
R157	On	04/11/2010	Bond Future	8.55	Call		3,838.00000	4,242,000	4.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	04/11/2010	Bond Future	8.55	Put		166.00000	119,000	4.70	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Call		3,447.00000	3,840,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	8.45	Put		213.00000	155,000	4.63	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Put		1,672.00000	1,390,000	4.12	0.00	0	0
R157	On	04/11/2010	Bond Future	7.50	Call		640.00000	809,000	4.12	0.00	0	500
R157	On	03/02/2011	Bond Future	7.90	Call		1,793.00000	2,059,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.90	Put		1,204.00000	1,015,000	4.04	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Call		1,926.00000	2,201,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.95	Put		1,122.00000	943,000	4.07	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Call		1,665.00000	1,921,000	4.01	0.00	0	0
R157	On	03/02/2011	Bond Future	7.85	Put		1,290.00000	1,092,000	4.01	0.00	0	0
Total R157 Option										0.00	0	4,000
Total For R157										0.00	0	11,923
R186	On	05/08/2010	Bond Future			8.53500	8.62700		10.00	0.00	0	13,181
R186	On	04/11/2010	Bond Future			8.58500	8.68000		11.00	0.00	0	12,012
R186	On	03/02/2011	Bond Future			8.62400	8.72200		11.25	0.00	0	0
Total R186 Future										0.00	0	25,193
R186	On	05/08/2010	Bond Future	9.25	Call		5,825.00000	6,724,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	10.00	0.00	0	0
R186	On	05/08/2010	Bond Future	8.75	Call		1,436.00000	2,162,000	9.36	0.00	0	816
R186	On	05/08/2010	Bond Future	8.75	Put		250.00000	78,000	9.36	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Call		10,190.00000	11,089,000	10.73	0.00	0	0
R186	On	05/08/2010	Bond Future	9.75	Put		0.00000	0,000	10.73	0.00	0	960
R186	On	05/08/2010	Bond Future	10.00	Call		12,275.00000	13,174,000	11.10	0.00	0	0
R186	On	05/08/2010	Bond Future	10.00	Put		0.00000	0,000	11.10	0.00	0	3,000
R186	On	05/08/2010	Bond Future	9.00	Call		3,555.00000	4,442,000	9.68	0.00	0	48

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	9.00	Put		14.00000	2,000	9.68	0.00	0	48
R186	On	05/08/2010	Bond Future	8.50	Put		1,474.00000	830,000	9.16	0.00	0	0
R186	On	05/08/2010	Bond Future	8.50	Call		231.00000	485,000	9.16	0.00	0	144
R186	On	04/11/2010	Bond Future	9.25	Call		6,106.00000	6,837,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.25	Put		835.00000	652,000	11.00	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Call		6,468.00000	7,215,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.30	Put		752.00000	585,000	11.08	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Call		5,751.00000	6,466,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	9.20	Put		928.00000	729,000	10.93	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Put		2,254.00000	1,857,000	10.33	0.00	0	0
R186	On	04/11/2010	Bond Future	8.75	Call		2,921.00000	3,439,000	10.33	0.00	0	10,900
R186	On	03/02/2011	Bond Future	9.00	Call		5,053.00000	5,646,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.00	Put		2,471.00000	2,133,000	10.88	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Call		5,353.00000	5,962,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	9.05	Put		2,316.00000	1,994,000	10.95	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Call		4,760.00000	5,336,000	10.81	0.00	0	0
R186	On	03/02/2011	Bond Future	8.95	Put		2,636.00000	2,281,000	10.81	0.00	0	0
Total R186 Option										0.00	0	15,916
Total For R186										0.00	0	41,109
R189	On	05/08/2010	Bond Future			1.37900	1.39900			0.00	0	0
R189	On	04/11/2010	Bond Future			1.48400	1.51000			0.00	0	0
Total R189 Future										0.00	0	0
R189	On	05/08/2010	Bond Future	1.75	Call		969.00000	1,024,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.75	Put		0.00000	0,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.80	Call		1,106.00000	1,162,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.80	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R189	On	05/08/2010	Bond Future	1.70	Call		832.00000	887,000		0.00	0	0
R189	On	05/08/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Call		598.00000	663,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.75	Put		0.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.80	Call		722.00000	787,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.80	Put		0.00000	0,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.70	Call		473.00000	538,000		0.00	0	0
R189	On	04/11/2010	Bond Future	1.70	Put		0.00000	0,000		0.00	0	0
Total R189 Option										0.00	0	0
Total For R189										0.00	0	0
R197	On	05/08/2010	Bond Future			2.98600	2.98500			0.00	0	0
R197	On	04/11/2010	Bond Future			3.05300	3.05200			0.00	0	0
Total R197 Future										0.00	0	0
R197	On	05/08/2010	Bond Future	3.05	Call		821.00000	808,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.10	Call		1,448.00000	1,435,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.00	Call		190.00000	177,000		0.00	0	0
R197	On	05/08/2010	Bond Future	3.00	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.05	Put		25.00000	37,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Call		592.00000	579,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0
R197	On	04/11/2010	Bond Future	3.00	Put		645.00000	657,000		0.00	0	0
Total R197 Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R197										0.00	0	0
R201	On	05/08/2010	Bond Future			7.50500	7.62800		3.75	0.00	0	486
R201	On	04/11/2010	Bond Future			7.55300	7.68500		4.00	28,923,773.08	269	1,364
R201	On	03/02/2011	Bond Future			7.57700	7.71700		4.00	0.00	0	0
Total R201 Future										28,923,773.08	269	1,850
R201	On	05/08/2010	Bond Future	9.00	Call		4,985.00000	5,447,000	4.38	0.00	0	0
R201	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.38	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Call		2,980.00000	3,403,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.50	Put		135.00000	87,000	4.30	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Call		3,135.00000	3,563,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.55	Put		118.00000	76,000	4.33	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Call		2,826.00000	3,243,000	4.27	0.00	0	0
R201	On	04/11/2010	Bond Future	8.45	Put		152.00000	99,000	4.27	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Call		1,690.00000	2,000,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.00	Put		745.00000	583,000	3.85	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Call		1,803.00000	2,122,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	8.05	Put		692.00000	540,000	3.88	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Call		1,581.00000	1,881,000	3.82	0.00	0	0
R201	On	03/02/2011	Bond Future	7.95	Put		802.00000	631,000	3.82	0.00	0	0
Total R201 Option										0.00	0	0
Total For R201										28,923,773.08	269	1,850
R202	On	05/08/2010	Bond Future			3.10800	3.00700			0.00	0	0
R202	On	04/11/2010	Bond Future			3.15000	3.04800			0.00	0	0
Total R202 Future										0.00	0	0
R202	On	05/08/2010	Bond Future	3.05	Call		747.00000	0,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.05	Put		0.00000	997,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	05/08/2010	Bond Future	3.10	Call		1,607.00000	0,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.10	Put		0.00000	137,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0
R202	On	05/08/2010	Bond Future	3.00	Put		122.00000	1,866,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Call		34.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.05	Put		0.00000	1,699,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Call		888.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.10	Put		0.00000	845,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0
R202	On	04/11/2010	Bond Future	3.00	Put		828.00000	2,561,000		0.00	0	0
Total R202 Option										0.00	0	0
Total For R202										0.00	0	0
R203	On	05/08/2010	Bond Future			8.07600	8.19800		6.00	0.00	0	3,767
R203	On	04/11/2010	Bond Future			8.13700	8.26500		6.75	0.00	0	2,215
R203	On	03/02/2011	Bond Future			8.18200	8.31700		6.50	0.00	0	0
Total R203 Future										0.00	0	5,982
R203	On	05/08/2010	Bond Future	9.25	Call		5,397.00000	6,047,000	6.47	0.00	0	0
R203	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	6.47	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Call		5,060.00000	5,672,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.25	Put		144.00000	95,000	6.99	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Call		5,284.00000	5,902,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.30	Put		127.00000	83,000	7.04	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Call		4,836.00000	5,443,000	6.94	0.00	0	0
R203	On	04/11/2010	Bond Future	9.20	Put		163.00000	108,000	6.94	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Call		2,275.00000	2,688,000	6.03	0.00	0	0
R203	On	03/02/2011	Bond Future	8.50	Put		1,367.00000	1,103,000	6.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	03/02/2011	Bond Future	8.55	Call		2,431.00000	2,859,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.55	Put		1,277.00000	1,028,000	6.08	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Call		2,125.00000	2,524,000	5.99	0.00	0	0
R203	On	03/02/2011	Bond Future	8.45	Put		1,464.00000	1,186,000	5.99	0.00	0	0
Total R203 Option										0.00	0	0
Total For R203										0.00	0	5,982
R204	On	05/08/2010	Bond Future			8.20600	8.30800		7.00	0.00	0	2,664
R204	On	04/11/2010	Bond Future			8.26300	8.37000		7.50	3,046,040.40	30	2,476
R204	On	03/02/2011	Bond Future			8.30500	8.41600		7.75	0.00	0	0
Total R204 Future										3,046,040.40	30	5,140
R204	On	05/08/2010	Bond Future	9.25	Call		5,340.00000	5,942,000	7.26	0.00	0	0
R204	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	7.26	0.00	0	780
R204	On	05/08/2010	Bond Future	8.70	Call		2,274.00000	2,871,000	6.71	0.00	0	0
R204	On	05/08/2010	Bond Future	8.70	Put		5.00000	1,000	6.71	0.00	0	650
R204	On	05/08/2010	Bond Future	8.75	Call		2,556.00000	3,155,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.75	Put		3.00000	0,000	6.75	0.00	0	83
R204	On	05/08/2010	Bond Future	8.25	Put		590.00000	259,000	6.36	0.00	0	0
R204	On	05/08/2010	Bond Future	8.25	Call		249.00000	519,000	6.36	0.00	0	249
R204	On	04/11/2010	Bond Future	9.25	Call		5,095.00000	5,649,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.25	Put		216.00000	154,000	7.77	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Call		5,339.00000	5,899,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.30	Put		192.00000	137,000	7.82	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Call		4,854.00000	5,401,000	7.72	0.00	0	0
R204	On	04/11/2010	Bond Future	9.20	Put		244.00000	175,000	7.72	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Call		2,291.00000	2,641,000	7.21	0.00	0	0
R204	On	03/02/2011	Bond Future	8.50	Put		1,823.00000	1,551,000	7.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/02/2011	Bond Future	8.55	Call		2,454.00000	2,817,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.55	Put		1,709.00000	1,450,000	7.26	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Call		2,135.00000	2,472,000	7.17	0.00	0	0
R204	On	03/02/2011	Bond Future	8.45	Put		1,945.00000	1,660,000	7.17	0.00	0	0
Total R204 Option										0.00	0	1,845
Total For R204										3,046,040.40	30	6,985
R206	On	05/08/2010	Bond Future			7.39500	7.50700		3.00	0.00	0	0
R206	On	04/11/2010	Bond Future			7.44100	7.56300		3.25	0.00	0	0
R206	On	03/02/2011	Bond Future			7.45700	7.59000		3.00	0.00	0	0
Total R206 Future										0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Call		4,321.00000	4,655,000	3.51	0.00	0	0
R206	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Call		2,633.00000	2,949,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.50	Put		69.00000	45,000	3.49	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Call		2,759.00000	3,078,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.55	Put		60.00000	39,000	3.51	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Call		2,508.00000	2,821,000	3.47	0.00	0	0
R206	On	04/11/2010	Bond Future	8.45	Put		78.00000	51,000	3.47	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Call		1,490.00000	1,735,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.00	Put		438.00000	338,000	3.00	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Call		1,584.00000	1,836,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	8.05	Put		404.00000	312,000	3.02	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Call		1,398.00000	1,637,000	2.98	0.00	0	0
R206	On	03/02/2011	Bond Future	7.95	Put		473.00000	368,000	2.98	0.00	0	0
Total R206 Option										0.00	0	0
Total For R206										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	05/08/2010	Bond Future			8.26500	8.35700		7.75	0.00	0	4,639
R207	On	04/11/2010	Bond Future			8.31700	8.41300		8.50	0.00	0	600
R207	On	03/02/2011	Bond Future			8.35600	8.45500		8.50	0.00	0	0
Total R207 Future										0.00	0	5,239
R207	On	05/08/2010	Bond Future	9.50	Call		6,688.00000	7,254,000	8.35	0.00	0	0
R207	On	05/08/2010	Bond Future	9.50	Put		0.00000	0,000	8.35	0.00	0	150
R207	On	05/08/2010	Bond Future	9.25	Call		5,279.00000	5,846,000	8.05	0.00	0	0
R207	On	05/08/2010	Bond Future	9.25	Put		0.00000	0,000	8.05	0.00	0	100
R207	On	05/08/2010	Bond Future	8.25	Put		824.00000	439,000	7.03	0.00	0	0
R207	On	05/08/2010	Bond Future	8.25	Call		164.00000	346,000	7.03	0.00	0	250
R207	On	04/11/2010	Bond Future	9.25	Call		5,130.00000	5,642,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.25	Put		270.00000	202,000	8.80	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Call		5,380.00000	5,899,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.30	Put		240.00000	179,000	8.86	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Call		4,882.00000	5,387,000	8.74	0.00	0	0
R207	On	04/11/2010	Bond Future	9.20	Put		303.00000	228,000	8.74	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Call		3,140.00000	3,518,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.75	Put		1,424.00000	1,217,000	8.18	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Call		3,334.00000	3,723,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.80	Put		1,331.00000	1,135,000	8.24	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Call		2,952.00000	3,319,000	8.12	0.00	0	0
R207	On	03/02/2011	Bond Future	8.70	Put		1,524.00000	1,306,000	8.12	0.00	0	0
Total R207 Option										0.00	0	500
Total For R207										0.00	0	5,739
R208	On	05/08/2010	Bond Future			8.35500	8.45800		8.50	0.00	0	10,666
R208	On	04/11/2010	Bond Future			8.40800	8.51400		9.50	0.00	0	6,835

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/02/2011	Bond Future			8.44800	8.55700		9.25	0.00	0	0
Total R208 Future										0.00	0	17,501
R208	On	05/08/2010	Bond Future	9.50	Call		6,336.00000	6,996,000	9.14	0.00	0	0
R208	On	05/08/2010	Bond Future	9.50	Put		1.00000	0,000	9.14	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Call		4,828.00000	5,400,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.25	Put		369.00000	274,000	9.83	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Call		5,081.00000	5,662,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.30	Put		330.00000	243,000	9.90	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Call		4,578.00000	5,140,000	9.76	0.00	0	0
R208	On	04/11/2010	Bond Future	9.20	Put		412.00000	307,000	9.76	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Call		2,868.00000	3,279,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.75	Put		1,690.00000	1,427,000	8.61	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Call		3,058.00000	3,483,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.80	Put		1,578.00000	1,329,000	8.67	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Call		2,684.00000	3,082,000	8.56	0.00	0	0
R208	On	03/02/2011	Bond Future	8.70	Put		1,809.00000	1,533,000	8.56	0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	17,501
R209	On	05/08/2010	Bond Future			8.50400	8.59500		12.75	0.00	0	1,281
R209	On	04/11/2010	Bond Future			8.54200	8.63600		14.50	0.00	0	2,406
R209	On	03/02/2011	Bond Future			8.57100	8.66700		14.50	0.00	0	0
Total R209 Future										0.00	0	3,687
R209	On	05/08/2010	Bond Future	8.75	Call		1,431.00000	2,071,000	12.35	0.00	0	0
R209	On	05/08/2010	Bond Future	8.75	Put		168.00000	50,000	12.35	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Call		3,936.00000	4,498,000	14.07	0.00	0	0
R209	On	04/11/2010	Bond Future	9.00	Put		1,048.00000	834,000	14.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.05	Call		4,215.00000	4,794,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	9.05	Put		944.00000	747,000	14.15	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Call		3,664.00000	4,208,000	13.98	0.00	0	0
R209	On	04/11/2010	Bond Future	8.95	Put		1,162.00000	930,000	13.98	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Call		4,580.00000	5,100,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.00	Put		1,949.00000	1,681,000	14.02	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Call		4,837.00000	5,371,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	9.05	Put		1,823.00000	1,570,000	14.12	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Call		4,326.00000	4,832,000	13.92	0.00	0	0
R209	On	03/02/2011	Bond Future	8.95	Put		2,080.00000	1,799,000	13.92	0.00	0	0
Total R209 Option										0.00	0	0
Total For R209										0.00	0	3,687
R210	On	05/08/2010	Bond Future			3.04700	3.04700			0.00	0	0
R210	On	04/11/2010	Bond Future			3.09500	3.09500			0.00	0	0
Total R210 Future										0.00	0	0
R210	On	05/08/2010	Bond Future	3.10	Call		690.00000	690,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.15	Call		1,335.00000	1,335,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.05	Call		39.00000	39,000		0.00	0	0
R210	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Call		64.00000	64,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.10	Put		0.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.15	Call		703.00000	703,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.15	Put		0.00000	0,000		0.00	0	0
R210	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	04/11/2010	Bond Future	3.05	Put		580.00000	580,000		0.00	0	0
Total R210 Option										0.00	0	0
Total For R210										0.00	0	0
R211	On	05/08/2010	Bond Future			2.77300	2.75000			0.00	0	0
R211	On	04/11/2010	Bond Future			2.87600	2.85300			0.00	0	0
Total R211 Future										0.00	0	0
R211	On	05/08/2010	Bond Future	2.75	Call		0.00000	0,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.75	Put		0.00000	134,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.80	Call		292.00000	157,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.80	Put		0.00000	0,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0
R211	On	05/08/2010	Bond Future	2.70	Put		293.00000	427,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Call		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.75	Put		579.00000	708,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Call		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.80	Put		297.00000	426,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Call		0.00000	0,000		0.00	0	0
R211	On	04/11/2010	Bond Future	2.70	Put		862.00000	990,000		0.00	0	0
Total R211 Option										0.00	0	0
Total For R211										0.00	0	0
R212	On	05/08/2010	Bond Future			3.02600	3.01500			0.00	0	0
R212	On	04/11/2010	Bond Future			3.09500	3.08300			0.00	0	0
Total R212 Future										0.00	0	0
R212	On	05/08/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0
R212	On	05/08/2010	Bond Future	3.00	Put		143.00000	247,000		0.00	0	0
R212	On	05/08/2010	Bond Future	3.05	Call		332.00000	227,000		0.00	0	0
R212	On	05/08/2010	Bond Future	3.05	Put		0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	05/08/2010	Bond Future	2.95	Call		0.00000	0,000		0.00	0	0
R212	On	05/08/2010	Bond Future	2.95	Put		619.00000	724,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Call		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.00	Put		772.00000	883,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Call		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	3.05	Put		306.00000	417,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Call		0.00000	0,000		0.00	0	0
R212	On	04/11/2010	Bond Future	2.95	Put		1,240.00000	1,351,000		0.00	0	0
Total R212 Option										0.00	0	0
Total For R212										0.00	0	0
Total for Bond										31,969,813.48	299	94,776
GOVI	On	05/08/2010	GOVI			329.40300	327.65100		6.57	0.00	0	172
GOVI	On	04/11/2010	GOVI			334.88400	333.10400			6,697,680.00	2	116
Total GOVI Future										6,697,680.00	2	288
GOVI	On	05/08/2010	GOVI	315.60	Call		120,511.00000	138,030,000	6.57	0.00	0	0
GOVI	On	05/08/2010	GOVI	315.60	Put		1.00000	0,000	6.57	0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Call		41,040.00000	58,840,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.00	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Call		40,940.00000	58,740,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Call		41,140.00000	58,940,000		0.00	0	0
GOVI	On	04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										6,697,680.00	2	288
Total for GOVI										6,697,680.00	2	288
AL7T	On	05/08/2010	Index Future			357.71700	355.72400			0.00	0	58
Total AL7T Future										0.00	0	58
Total For AL7T										0.00	0	58

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	05/08/2010	Index Future			328.44700	326.66300			0.00	0	1,399
ALBI	On	04/11/2010	Index Future			333.91300	332.09900			0.00	0	0
Total ALBI Future										0.00	0	1,399
Total For ALBI										0.00	0	1,399
CRD1	On	05/08/2010	Index Future			145.03300	144.56100			0.00	0	2
CRD1	On	04/11/2010	Index Future			147.44700	146.96700			0.00	0	0
Total CRD1 Future										0.00	0	2
Total For CRD1										0.00	0	2
ILBI	On	05/08/2010	Index Future			380.86500	381.72100			0.00	0	501
ILBI	On	04/11/2010	Index Future			387.31200	388.18200			0.00	0	0
Total ILBI Future										0.00	0	501
Total For ILBI										0.00	0	501
OTH1	On	05/08/2010	Index Future			322.91600	320.94500			0.00	0	3
OTH1	On	04/11/2010	Index Future			328.28900	326.28600			0.00	0	0
Total OTH1 Future										0.00	0	3
Total For OTH1										0.00	0	3
TRT1	On	05/08/2010	Index Future			325.52000	323.78800			0.00	0	100
TRT1	On	04/11/2010	Index Future			330.93700	329.17600			0.00	0	0
Total TRT1 Future										0.00	0	100
Total For TRT1										0.00	0	100
Total for Index										0.00	0	2,063
JIBAR	On	18/08/2010	Jibar Future			6.50000	6.55000			0.00	0	1,000
JIBAR	On	15/09/2010	Jibar Future			6.37000	6.43000			0.00	0	1,000
JIBAR	On	20/10/2010	Jibar Future			6.25000	6.32000			0.00	0	0
JIBAR	On	17/11/2010	Jibar Future			6.22000	6.30000			0.00	0	0
JIBAR	On	15/12/2010	Jibar Future			6.20000	6.29000			0.00	0	0
JIBAR	On	19/01/2011	Jibar Future			6.19000	6.29000			0.00	0	0
JIBAR	On	16/03/2011	Jibar Future			6.25000	6.32000			0.00	0	5,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 15/06/2011 Jibar Future			6.33000	6.43000			0.00	0	4,500
JIBAR On 21/09/2011 Jibar Future			6.50000	6.61000			0.00	0	6,000
JIBAR On 21/12/2011 Jibar Future			6.72000	6.83000			0.00	0	5,000
JIBAR On 20/03/2012 Jibar Future			6.96000	7.08000			0.00	0	0
JIBAR On 20/06/2012 Jibar Future			7.06000	7.19000			0.00	0	0
Total Jibar Future							0.00	0	23,000
Total For JIBAR FUTURE							0.00	0	23,000
Total for Jibar							0.00	0	23,000
Total for Derivatives :							38,667,493.48	301	120,127
R155 On 31/08/2011 Spot Bond			6.52000	6.60500			0.00	0	0
Total R155 SPOT							0.00	0	0
Total For R155							0.00	0	0
R157 On 15/09/2015 Spot Bond			7.57000	7.65500			0.00	0	0
Total R157 SPOT							0.00	0	0
Total For R157							0.00	0	0
R186 On 21/12/2026 Spot Bond			8.52500	8.61500			0.00	0	0
Total R186 SPOT							0.00	0	0
Total For R186							0.00	0	0
R189 On 31/03/2013 Spot Bond			1.41000	1.44000			0.00	0	0
Total R189 SPOT							0.00	0	0
Total For R189							0.00	0	0
R197 On 07/12/2023 Spot Bond			2.99000	2.99000			0.00	0	0
Total R197 SPOT							0.00	0	0
Total For R197							0.00	0	0
R201 On 21/12/2014 Spot Bond			7.50500	7.61500			0.00	0	0
Total R201 SPOT							0.00	0	0
Total For R201							0.00	0	0
R202 On 07/12/2033 Spot Bond			3.11000	3.01000			0.00	0	0
Total R202 SPOT							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R202							0.00	0	0
R203 On 15/09/2017 Spot Bond			8.06500	8.18500			0.00	0	0
Total R203 SPOT							0.00	0	0
Total For R203							0.00	0	0
R204 On 21/12/2018 Spot Bond			8.20000	8.29500			0.00	0	0
Total R204 SPOT							0.00	0	0
Total For R204							0.00	0	0
R206 On 15/01/2014 Spot Bond			7.39000	7.50000			0.00	0	0
Total R206 SPOT							0.00	0	0
Total For R206							0.00	0	0
R207 On 15/01/2020 Spot Bond			8.25500	8.34500			0.00	0	0
Total R207 SPOT							0.00	0	0
Total For R207							0.00	0	0
R208 On 31/03/2021 Spot Bond			8.35000	8.44500			0.00	0	0
Total R208 SPOT							0.00	0	0
Total For R208							0.00	0	0
R209 On 31/03/2036 Spot Bond			8.49000	8.58500			0.00	0	0
Total R209 SPOT							0.00	0	0
Total For R209							0.00	0	0
R210 On 31/03/2028 Spot Bond			3.05000	3.05000			0.00	0	0
Total R210 SPOT							0.00	0	0
Total For R210							0.00	0	0
R211 On 31/01/2017 Spot Bond			2.78000	2.76000			0.00	0	0
Total R211 SPOT							0.00	0	0
Total For R211							0.00	0	0
R212 On 31/01/2022 Spot Bond			3.03000	3.02000			0.00	0	0
Total R212 SPOT							0.00	0	0
Total For R212							0.00	0	0
Total for SPOT							0.00	0	0
Total for SPOT :							0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							38,667,493.48	301	97,866
Total Options							0.00	0	22,261
Grand Total:							38,667,493.48	301	120,127